

**UNITED STATES DISTRICT COURT
NORTHERN DISTRICT OF ILLINOIS**

| | | |
|---|---|-----------------------------|
| JOSEPH L. DIEBOLD, JR. on behalf of the |) | CIVIL ACTION NO. 09-CV-1934 |
| EXXONMOBIL SAVINGS PLAN, and |) | |
| PAUL J. HUNDT, on behalf of the TEXAS |) | Hon. Charles Norgle |
| INSTRUMENTS 401(K) SAVINGS PLAN, |) | Hon. Susan E. Cox |
| and all others similarly situated, |) | |
| |) | |
| Plaintiffs, |) | |
| |) | |
| v. |) | |
| |) | |
| NORTHERN TRUST INVESTMENTS, |) | |
| N.A. and THE NORTHERN TRUST |) | |
| COMPANY, |) | |
| |) | |
| Defendants. |) | |
| |) | |

ORDER APPROVING PLAN OF ALLOCATION OF NET SETTLEMENT FUND

This matter came on for hearing on August 5, 2015 (the “Settlement Hearing”) on Settling Plaintiffs’ motion to determine whether the proposed plan of allocation of the Net Settlement Fund (“Plan of Allocation”) created by the Settlement achieved in the above-captioned class action (the “Action”) should be approved. The Court having considered all matters submitted to it at the Settlement Hearing and otherwise; and it appearing that notice of the Settlement Hearing substantially in the form approved by the Court was mailed to the Identified Settlement Class Members, and that a summary notice of the hearing substantially in the form approved by the Court was published in *The Wall Street Journal* and was transmitted over the *PR Newswire* pursuant to the specifications of the Court; and the Court having considered and determined the fairness and reasonableness of the proposed Plan of Allocation,

NOW, THEREFORE, IT IS HEREBY ORDERED THAT:

1. This Order incorporates by reference the definitions in the Stipulation and Agreement of Partial Settlement of Class Action dated February 17, 2015 (the “Stipulation”) and unless otherwise defined in this Order, the capitalized terms herein shall have the same meaning as they have in the Stipulation.

2. The Court has jurisdiction to enter this Order and over the subject matter of the Action, as well as personal jurisdiction over all of the Settling Parties and each of the Settlement Class Members.

3. This Order incorporates and makes a part hereof the Plan of Allocation submitted to the Court on June 19, 2015 (Dkt. No. 268-3, Exhibit A, Appendix 2), attached hereto As Exhibit A, and a modified version of Table A to the Plan of Allocation, attached hereto as Exhibit B.

4. Notice of Settling Plaintiffs’ motion for approval of the proposed Plan of Allocation was provided to the Settlement Class. The form and method of notifying the Settlement Class of the motion for approval of the proposed Plan of Allocation satisfied the requirements of Rule 23 of the Federal Rules of Civil Procedure, the United States Constitution (including the Due Process Clause), and all other applicable laws and rules, constituted the best notice practicable under the circumstances, and constituted due, adequate, and sufficient notice to all entities entitled thereto.

5. The Settlement Notice, which included the Plan of Allocation, was mailed to the Identified Settlement Class Members and no objections to the proposed plan were received.

6. The Court hereby finds and concludes that the Plan of Allocation provides a fair and reasonable basis upon which to allocate the Net Settlement Fund among Settlement Class Members with due consideration having been given to administrative convenience and necessity.

7. The Court hereby finds and concludes that the Plan of Allocation is, in all respects, fair and reasonable to the Settlement Class. Accordingly, the Court hereby approves the Plan of Allocation proposed by Settling Plaintiffs.

8. There is no just reason for delay in the entry of this Order, and immediate entry by the Clerk of the Court is expressly directed.

SO ORDERED this 7 day of August, 2015.

A handwritten signature in black ink, appearing to read 'Susan E. Cox', is written above a horizontal line.

The Honorable Susan E. Cox
United States Magistrate Judge

EXHIBIT A

Appendix 2

PLAN OF ALLOCATION

1. The objective of the Plan of Allocation is to equitably distribute the Settlement proceeds to Settlement Class Members in proportion to relative losses. The Plan of Allocation is not intended to provide estimates of, nor be indicative of, the amounts that Settlement Class Members might have been able to recover after a trial.

2. The Plan of Allocation is based on certain estimated losses experienced by Settlement Class Members due to their investments on certain “Relevant Date(s)” in the Commingled Lending Funds that had exposure to investments in one of two investment portfolios, referred to as CORE USA and STEP. The Net Settlement Fund will be allocated based on relative estimated losses realized by CORE USA and STEP, the relative losses of the Commingled Lending Funds due to their estimated exposure to CORE USA and/or STEP on Relevant Dates, and the relative investment of each Settlement Class Member in each of the Commingled Lending Funds on the Relevant Dates as compared to the aggregate interest of all Settlement Class Members in the respective Commingled Lending Funds on the Relevant Dates.

3. Co-Lead Counsel working with Settling Plaintiffs’ damages expert developed the Plan of Allocation in consideration of, among other things, the losses incurred in CORE USA and STEP, the relative risks associated with establishing damages for Commingled Lending Funds exposed to CORE USA and STEP, as well as the proportion of the Settlement Class Members invested in Commingled Lending Funds exposed to CORE USA and STEP, respectively. Based on that assessment it was determined that the Net Settlement Fund should be allocated 9% to the Commingled Lending Funds exposed to CORE USA (the “CORE USA Loss Percentage”) and 91% to the Commingled Lending Funds exposed to STEP (the “STEP Loss Percentage”).

4. For purposes of distributing the portion of the Settlement Fund allocated to CORE USA among the Settlement Class Members with exposure to CORE USA, two Relevant Dates around which significant losses were incurred in CORE USA are used in the Plan of Allocation to determine relative Commingled Lending Fund losses: September 19, 2008 and April 19, 2010. Each Commingled Lending Fund’s *pro rata* interest in CORE USA on those two Relevant Dates is used to determine each Commingled Lending Fund’s *pro rata* share of the CORE USA Loss Percentage on each Relevant Date. Each Settlement Class Member’s *pro rata* interest in each Commingled Lending Fund with an interest in CORE USA on each of those two Relevant Dates reflects that Settlement Class Member’s share of the CORE USA Loss Percentage allocated to that Commingled Lending Fund for each Relevant Date.

5. For purposes of distributing the portion of the Settlement Fund allocated to STEP among the Settlement Class Members with exposure to STEP, three Relevant Dates are used in the Plan of Allocation to determine relative Commingled Lending Fund losses: January 5, 2007; September 19, 2008; and August 31, 2010.¹¹ Each Commingled Lending Fund’s *pro rata* interest in STEP on those three Relevant Dates, is used to determine each Commingled Lending Fund’s *pro rata* share of the STEP Loss Percentage on each Relevant Date. Each Settlement Class Member’s *pro rata* interest in each Commingled Lending Fund with an interest in STEP on each of those three Relevant Dates reflects that Settlement Class Member’s share of the STEP Loss Percentage allocated to that Commingled Lending Fund for each Relevant Date.

¹¹ Because STEP was a variable Net Asset Value (“NAV”) fund, in which realized and unrealized losses were incorporated in STEP’s NAV on a daily basis, these three dates are used to reflect the losses incurred during three periods during the Class Period: January 1, 2007 - August 31, 2008; September 1, 2008 – December 31, 2008; and January 1, 2009 - October 31, 2010.

6. The *pro rata* interest of a Settlement Class Member in a Commingled Lending Fund will be based on the number of units of the applicable Commingled Lending Fund held by the Settlement Class Member on the Relevant Date as set forth in the Investment Data provided to the Settlement Administrator by Defendants in comparison to the total number of Settlement Class Member units in the fund on that Relevant Date as set forth in Tables A and B that appear at the end of this Notice.

7. **CORE USA** -- Each Settlement Class Member's relative allocated share of the losses incurred in CORE USA will be determined based on the following:

(a) The CORE USA Loss Percentage will be divided between two Relevant Dates based on the relative amounts of estimated realized losses incurred in CORE USA on those two dates:

(i) September 19, 2008: 51.4% of the CORE USA Loss Percentage.

(ii) April 19, 2010: 48.6% of the CORE USA Loss Percentage.

(b) The CORE USA Loss Percentage allocated for each of the two Relevant Dates will then be divided among the Commingled Lending Funds in proportion to each Commingled Lending Fund's relative investment in CORE USA on those Relevant Dates and the Settlement Class's investment in each Commingled Lending Fund on those Relevant Dates.

(c) The CORE USA Loss Percentage allocated to each Commingled Lending Fund on each Relevant Date will then be allocated among the Settlement Class Members based upon each Settlement Class Member's relative holdings in the Commingled Lending Fund on each Relevant Date. A Settlement Class Member's relative holdings in a Commingled Lending Fund shall be determined by dividing the number of units held by the Settlement Class Member in the fund on each Relevant Date (as set forth in the Investment Data provided by Defendants) by the total number of units in the fund held by Settlement Class Members on each Relevant Date as set forth in Table A. This will be the Settlement Class Member's "Percentage Share" of the CORE USA Loss Percentage allocated to each Commingled Lending Fund for each Relevant Date.

8. **STEP** -- Each Settlement Class Member's relative allocated share of the losses incurred in STEP will be determined based on the following:

(a) The STEP Loss Percentage will be allocated among three Relevant Dates based on the relative amounts of estimated realized losses incurred in STEP in the corresponding loss period:

(i) January 5, 2007 (for losses incurred between January 1, 2007 and August 31, 2008): 33% of the STEP Loss Percentage.

(ii) September 19, 2008 (for losses incurred between September 1, 2008 and December 31, 2008): 43% of the STEP Loss Percentage.

(iii) August 31, 2010 (for losses incurred between January 1, 2009 and October 31, 2010): 24% of the STEP Loss Percentage.

(b) The STEP Loss Percentage allocated to each of the three Relevant Dates will then be divided among the Commingled Lending Funds in proportion to each Commingled Lending Fund's relative investment in STEP on those Relevant Dates and the Settlement Class's investment in each Commingled Lending Fund on those Relevant Dates.

(c) The STEP Loss Percentage allocated to each Commingled Lending Fund on each Relevant Date will then be allocated among the Settlement Class Members based upon each Settlement Class Member's relative holdings in the Commingled Lending Fund on each Relevant Date. A Settlement Class Member's relative holdings in a Commingled Lending Fund shall be determined by dividing the number of units held by the Settlement Class Member in the fund on each Relevant Date (as set forth in the Investment Data provided by Defendants) by the total number of units in the fund held by Settlement Class Members on each Relevant Date as set forth in Table B. This will be the Settlement Class Member's "Percentage Share" of the STEP Loss Percentage allocated to each Commingled Lending Fund for each Relevant Date.

CALCULATION OF DISTRIBUTIONS FROM THE NET SETTLEMENT FUND

9. The Settlement Administrator will calculate each Settlement Class Member's distribution from the Net Settlement Fund based on the calculations set forth in paragraphs 1 - 8 above.

10. Tables A and B, attached at the end of this Notice set forth (i) the CORE USA and STEP Loss Percentages, (ii) the percentage of the CORE USA Loss Percentage allocated to each of the Relevant Dates for CORE USA and the percentage of the STEP Loss Percentage allocated to each of the Relevant Dates for STEP; (iii) the percentage of the amounts referred to in (ii) allocated to each Commingled Lending Fund on each Relevant Date; and (iv) the total number of Settlement Class Member held units in each fund on each Relevant Date.

11. Based on the allocations of the CORE USA Loss Percentage and the STEP Loss Percentage set forth in paragraphs 7 and 8 above, respectively (which are also set forth in Tables A and B), each Settlement Class Member's proportionate share of Net Settlement Fund will be calculated as follows:

(a) For each Commingled Lending Fund on each Relevant Date, the Settlement Administrator will multiply the percentage allocated to the Commingled Lending Fund by the amount in the Net Settlement Fund to determine the portion of the Net Settlement Fund available for distribution to Settlement Class Members who held units in each Commingled Lending Fund on each Relevant Date.

(b) With respect to each Commingled Lending Fund on each Relevant Date, the Settlement Administrator will multiply the amount determined pursuant to subparagraph 11(a) by the Settlement Class Member's Percentage Share (calculated as described in paragraphs 7(c) and 8(c) above) to determine the amount allocable to the Settlement Class Member ("Fund Distribution Amount").

(c) The total of a Settlement Class Member's Fund Distribution Amounts shall be the Settlement Class Member's "Distribution Amount".

12. In the event that any Settlement Class Members do not participate in the Settlement, the funds that would otherwise be allocated to such non-participating Settlement Class Members will be re-allocated among the participating Settlement Class Members by applying each of the levels of allocation discussed in paragraphs 3, 7 and 8 above to such funds.

ADDITIONAL PROVISIONS

13. After the initial distribution of the Net Settlement Fund, the Settlement Administrator shall make reasonable and diligent efforts to have Settlement Class Members cash their distribution checks. If six (6) months after the initial distribution, the amount remaining in the Net Settlement Fund after paying any unpaid fees and expenses incurred in administering the Settlement, including the costs associated with a re-distribution, equals or exceeds \$25,000, the Settlement Administrator shall conduct a re-distribution of the funds remaining to Settlement Class Members who have cashed their initial distributions and who would receive at least \$20 in such re-distribution. Additional re-distributions to Settlement Class Members who have cashed their prior checks and who would receive at least \$20 in such re-distribution may occur thereafter until the balance remaining in the Net Settlement Fund is under \$25,000. At such time as the amount remaining in the Net Settlement Funds is under \$25,000, after paying any unpaid fees and expenses incurred in administering the Settlement (including the costs of re-distributions), the remaining balance shall be contributed to non-sectarian, not-for-profit 501(c)(3) organization(s), to be recommended by Co-Lead Counsel and approved by the Court.

14. Payment pursuant to the Plan of Allocation, or such other plan of allocation as may be approved by the Court, shall be conclusive against all Settlement Class Members. No person or entity shall have any claim against Settling Plaintiffs, Settling Plaintiffs' Counsel, Settling Plaintiffs' damages expert, Defendants, Defendants' Counsel, or any of the other Releasees, or the Settlement Administrator or other agent designated by Co-Lead Counsel arising from distributions made substantially in accordance with the Stipulation, the plan of allocation approved by the Court, or further Orders of the Court. Settling Plaintiffs, Defendants and their respective counsel, and all other Defendants' Releasees, shall have no responsibility or liability whatsoever for the investment or distribution of the Settlement Fund or the Net Settlement Fund; the Plan of Allocation or such other plan of allocation as may be approved by the Court; the determination, administration, calculation, or payment of any distributions from the Settlement Fund or the Net Settlement Fund; the performance or nonperformance of the Settlement Administrator; the payment or withholding of taxes owed by the Settlement Fund; or any losses incurred in connection with any of the foregoing.

15. The Plan of Allocation set forth herein is the plan that is being proposed to the Court for its approval by Settling Plaintiffs after consultation with their damages expert. The Court may approve this plan as proposed or it may modify the Plan of Allocation without further notice to the Settlement Class. Any Orders regarding the Plan of Allocation, including any order that modifies the Plan of Allocation should the Court enter such an order, will be posted on the Settlement website, www.NorthernTrustERISAClassAction.com.

TABLE A

CORE USA

| Commingled Lending Fund Account No. | CORE USA LOSS PERCENTAGE – 9 % | | | |
|---|---|--|--|--|
| | 9-19-08 51.4% of CORE USA Loss Percentage | | 4-19-10 48.6% of CORE USA Loss Percentage | |
| | % of 9/19/08 CORE USA Loss Percentage Allocated to Fund | Total Units Held by Class Members on 9/19/08 | % of 4-19-10 CORE USA Loss Percentage Allocated to Fund | Total Units Held by Class Members on 4/19/10 |
| 17-13070 | 0.57384% | 1,235,365.08 | 0.46729% | 1,570,138.20 |
| 17-13071 | 0.00889% | 20,489.80 | 0.00958% | 22,328.32 |
| 17-13073 | 3.29977% | 9,103,890.72 | 4.34189% | 7,245,310.00 |
| 17-13074 | 0.00335% | 78,318.85 | N/A | N/A |
| 17-13075 | 0.12315% | 126,204.45 | N/A | N/A |
| 17-13076 | 0.19654% | 1,670,746.27 | N/A | N/A |
| 17-13077 | 0.11780% | 107,078.82 | N/A | N/A |
| 17-22519 | 0.00002% | 148,041.18 | N/A | N/A |
| 17-23220 | 1.75285% | 111,531,777.10 | 2.15874% | 108,914,517.75 |
| 17-23221 | 0.04447% | 4,178,599.23 | 0.19521% | 6,113,701.42 |
| 17-39168 | 0.04368% | 2,283,320.24 | 0.09736% | 3,344,362.05 |
| 17-61364 | 0.34496% | 13,451,740.25 | 0.38129% | 19,826,618.14 |
| 17-83694 | 0.00526% | 14,718.22 | N/A | N/A |
| 17-83720 | 0.00633% | 246,907.66 | 0.11150% | 5,776,860.59 |
| 17-95334 | 0.00598% | 471,295.68 | 0.01112% | 696,087.30 |
| 17-95336 | 0.00035% | 47,220.10 | N/A | N/A |
| 20-00000 | 0.11209% | 1,060,301.62 | N/A | N/A |
| 20-00568 | 3.10236% | 2,117,700.44 | 2.03368% | 1,717,929.07 |
| 20-00569 | 3.78286% | 12,537,215.91 | 1.06302% | 4,999,715.94 |
| 20-00570 | 3.26649% | 6,997,902.88 | 1.18849% | 3,694,785.30 |
| 20-00571 | 2.48950% | 2,031,804.40 | 1.52631% | 1,630,138.78 |
| 20-00572 | 9.64769% | 2,217,250.79 | 10.76155% | 2,012,216.08 |
| 20-00573 | 2.95750% | 3,072,653.35 | 3.12193% | 2,351,426.39 |
| 20-00574 | 1.44956% | 656,531.85 | 2.16004% | 858,773.68 |
| 20-00575 | 0.16507% | 65,896.55 | 0.28298% | 65,106.79 |
| 20-00576 | 0.02142% | 1,273,882.62 | 0.01074% | 849,485.33 |
| 20-00591 | 22.79857% | 19,781,968.44 | 23.25783% | 12,567,759.42 |
| 20-00593 | 2.49138% | 1,119,087.08 | 0.75100% | 202,571.60 |
| 20-00595 | 5.41754% | 3,570,304.20 | 0.84446% | 313,068.72 |

| Commingled Lending Fund Account No. | CORE USA LOSS PERCENTAGE – 9 % | | | |
|---|---|--|--|--|
| | 9-19-08 51.4% of CORE USA Loss Percentage | | 4-19-10 48.6% of CORE USA Loss Percentage | |
| | % of 9/19/08 CORE USA Loss Percentage Allocated to Fund | Total Units Held by Class Members on 9/19/08 | % of 4-19-10 CORE USA Loss Percentage Allocated to Fund | Total Units Held by Class Members on 4/19/10 |
| 20-00596 | 0.66219% | 371,117.92 | 1.53159% | 560,912.54 |
| 20-01003 | 5.38352% | 1,266,206.99 | 7.37749% | 1,440,279.21 |
| 20-01027 | 0.03368% | 2,554,844.52 | 0.05331% | 2,524,616.59 |
| 20-01036 | 0.01456% | 9,433.88 | 0.98471% | 365,070.96 |
| 20-01037 | 0.00045% | 254.92 | 0.06528% | 23,905.14 |
| 20-01040 | 0.02457% | 9,809.18 | N/A | N/A |
| 20-01041 | 0.01948% | 16,590.78 | N/A | N/A |
| 20-04635 | 1.69155% | 16,925,934.66 | 0.65504% | 16,565,134.70 |
| 20-42580 | 0.11634% | 671,450.86 | 0.17441% | 710,844.71 |
| 20-42582 | 0.00327% | 14,540.00 | N/A | N/A |
| 20-42631 | 0.23842% | 46,095,437.90 | 0.37160% | 40,766,325.15 |
| 20-45176 | 2.86742% | 64,267,046.35 | 4.73734% | 44,570,948.18 |
| 20-73536 | 0.40840% | 16,835,608.09 | 0.36520% | 11,882,326.31 |
| 26-10823 | 0.88164% | 26,705,346.43 | 0.75899% | 26,309,539.07 |
| 26-46508 | 2.69627% | 4,629,628.95 | 0.62064% | 1,579,489.12 |
| 26-46509 | 10.79373% | 7,857,707.53 | 9.93139% | 7,923,756.27 |
| 26-46519 | 0.16503% | 3,582,533.40 | N/A | N/A |
| 26-46529 | 0.05975% | 2,038,235.00 | 0.08670% | 2,370,744.15 |
| 26-46533 | 0.26624% | 8,392,046.11 | 0.18218% | 3,596,951.56 |
| 26-46535 | 0.46179% | 18,121,260.16 | 0.97944% | 19,239,356.96 |
| 26-46540 | 0.35193% | 1,911,090.61 | N/A | N/A |
| 26-46541 | 1.19173% | 5,104,553.43 | 2.07375% | 5,115,243.40 |
| 26-46543 | 3.29901% | 27,978,442.42 | 8.49002% | 43,914,594.34 |
| 26-69573 | 3.90562% | 85,219,137.41 | 5.61061% | 70,632,435.19 |
| 26-70251 | 0.00139% | 41,215.10 | N/A | N/A |
| 26-80724 | 0.23293% | 22,189,838.77 | 0.432 | 20,587,803.29 |

TABLE B

STEP

| Commingled Lending Fund Account No. | STEP LOSS PERCENTAGE 91% | | | | | |
|---|---|--|--|---|--|---|
| | 1-5-07 33% of STEP Loss Percentage | | 9-19-08 43% of STEP Loss Percentage | | 8-31-10 24% of STEP Loss Percentage | |
| | % of 1-5-07 STEP Loss Percentage Allocated to Fund | Total Units Held by Class Members on 1-5-07 | % of 9-19-08 STEP Loss Percentage Allocated to Fund | Total Units Held by Class Members on 9-19-08 | % of 8-31-10 STEP Loss Percentage Allocated to Fund | Total Units Held by Class Members on 8-31-10 |
| 20-00564 | 71.97723% | 6,654,360.3 | 52.02931% | 5,705,695.4 | 53.44721% | 3,709,708.9 |
| 20-00576 | 0.33208% | 1,470,265.8 | 1.27829% | 1,273,882.6 | 0.53329% | 574,378.1 |
| 20-00591 | 21.11753% | 18,849,328.3 | 32.52465% | 19,781,968.4 | 33.03378% | 11,735,697.9 |
| 20-01038 | N/A | N/A | 0.05212% | 5,716.3 | 0.87681% | 61,192.6 |
| 20-01041 | N/A | N/A | 0.02776% | 16,590.8 | 0.35452% | 125,807.7 |
| 20-01062 | N/A | N/A | 0.03206% | 1,353,884.7 | 0.05471% | 1,478,735.1 |
| 20-04635 | N/A | N/A | 0.95569% | 16,925,934.7 | 0.36538% | 16,680,618.1 |
| 26-46519 | 1.79234% | 4,545,228.2 | 1.86559% | 3,582,533.4 | 1.25297% | 1,216,197.9 |
| 26-46549 | 4.73259% | 43,497,736.4 | 11.23486% | 95,085,691.6 | 10.08132% | 89,647,412.3 |

EXHIBIT B

TABLE A

CORE USA

| Commingled Lending Fund Account No. | CORE USA LOSS PERCENTAGE – 9 % | | | |
|---|---|--|--|--|
| | 9-19-08 51.4% of CORE USA Loss Percentage | | 4-19-10 48.6% of CORE USA Loss Percentage | |
| | % of 9/19/08 CORE USA Loss Percentage Allocated to Fund | Total Units Held by Class Members on 9/19/08 | % of 4-19-10 CORE USA Loss Percentage Allocated to Fund | Total Units Held by Class Members on 4/19/10 |
| 17-13070 | 0.5748% | 1,235,365.08 | 0.4679% | 1,570,138.20 |
| 17-13071 | 0.0089% | 20,489.80 | 0.0096% | 22,328.32 |
| 17-13073 | 3.3054% | 9,103,890.72 | 4.34744% | 7,245,310.00 |
| 17-13074 | 0.0034% | 78,318.85 | N/A | N/A |
| 17-13075 | 0.1234% | 126,204.45 | N/A | N/A |
| 17-13076 | 0.1969% | 1,670,746.27 | N/A | N/A |
| 17-13077 | 0.1180% | 107,078.82 | N/A | N/A |
| 17-23220 | 1.7558% | 111,531,777.10 | 2.1615% | 108,914,517.75 |
| 17-23221 | 0.0445% | 4,178,599.23 | 0.1955% | 6,113,701.42 |
| 17-39168 | 0.0438% | 2,283,320.24 | 0.0975% | 3,344,362.05 |
| 17-61364 | 0.1760% | 6,851,740 | 0.2547% | 13,226,618.14 |
| 17-83694 | 0.0053% | 14,718.22 | N/A | N/A |
| 17-83720 | 0.0063% | 246,907.66 | 0.1116% | 5,776,860.59 |
| 17-95334 | 0.0060% | 471,295.68 | 0.0111% | 696,087.30 |
| 17-95336 | 0.0004% | 47,220.10 | N/A | N/A |
| 20-00000 | 0.1123% | 1,060,301.62 | N/A | N/A |
| 20-00568 | 3.1076% | 2,117,700.44 | 2.0363% | 1,717,929.07 |
| 20-00569 | 3.7893% | 12,537,215.91 | 1.0644% | 4,999,715.94 |
| 20-00570 | 3.2720% | 6,997,902.88 | 1.1199% | 3,694,785.30 |
| 20-00571 | 2.4937% | 2,031,804.40 | 1.5282% | 1,630,138.78 |
| 20-00572 | 9.6640% | 2,217,250.79 | 10.7752% | 2,012,216.08 |
| 20-00573 | 2.9625% | 3,072,653.35 | 3.1259% | 2,351,426.39 |
| 20-00574 | 1.4520% | 656,531.85 | 2.1628% | 858,773.68 |
| 20-00575 | 0.1654% | 65,896.55 | 0.2833% | 65,106.79 |
| 20-00576 | 0.0215% | 1,273,882.62 | 0.0107% | 849,485.33 |
| 20-00591 | 22.8372% | 19,781,968.44 | 23.2874% | 12,567,759.42 |
| 20-00593 | 2.4956% | 1,119,087.08 | 0.7520% | 202,571.60 |
| 20-00595 | 5.4267% | 3,570,304.20 | 0.8455% | 313,068.72 |
| 20-00596 | 0.6633% | 371,117.92 | 1.5335% | 560,912.54 |

| Commingled Lending Fund Account No. | CORE USA LOSS PERCENTAGE – 9 % | | | |
|---|---|--|--|--|
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| 20-01027 | 0.0337% | 2,554,844.52 | 0.0534% | 2,524,616.59 |
| 20-01036 | 0.0146% | 9,433.88 | 0.9860% | 365,070.96 |
| 20-01037 | 0.0005% | 254.92 | 0.0654% | 23,905.14 |
| 20-01040 | 0.0246% | 9,809.18 | N/A | N/A |
| 20-01041 | 0.0195% | 16,590.78 | N/A | N/A |
| 20-04635 | 1.6944% | 16,925,934.66 | 0.6559% | 16,565,134.70 |
| 20-42580 | 0.1165% | 671,450.86 | 0.1746% | 710,844.71 |
| 20-42582 | 0.0033% | 14,540.00 | N/A | N/A |
| 20-42631 | 0.2388% | 46,095,437.90 | 0.3721% | 40,766,325.15 |
| 20-45176 | 2.8723% | 64,267,046.35 | 4.7434% | 44,570,948.18 |
| 20-73536 | 0.4091% | 16,835,608.09 | 0.3657% | 11,882,326.31 |
| 26-10823 | 0.8831% | 26,705,346.43 | 0.7600% | 26,309,539.07 |
| 26-46508 | 2.7008% | 4,629,628.95 | 0.6214% | 1,579,489.12 |
| 26-46509 | 10.8120% | 7,857,707.53 | 9.9440% | 7,923,756.27 |
| 26-46519 | 0.1651% | 3,582,533.40 | N/A | N/A |
| 26-46529 | 0.0598% | 2,038,235.00 | 0.0868% | 2,370,744.15 |
| 26-46533 | 0.2667% | 8,392,046.11 | 0.1824% | 3,596,951.56 |
| 26-46535 | 0.4626% | 18,121,260.16 | 0.9807% | 19,239,356.96 |
| 26-46540 | 0.3525% | 1,911,090.61 | N/A | N/A |
| 26-46541 | 1.1938% | 5,104,553.43 | 2.0764% | 5,115,243.40 |
| 26-46543 | 3.3046% | 27,978,442.42 | 8.5008% | 43,914,594.34 |
| 26-69573 | 3.9122% | 85,219,137.41 | 5.6177% | 70,632,435.19 |
| 26-70251 | 0.0014% | 41,215.10 | N/A | N/A |
| 26-80724 | 0.2333% | 22,189,838.77 | 0.2446% | 20,587,803.29 |